What is claimed is:

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- 1. A catalyst assembly comprising a substrate, nanofilaments which have a nanometer-size diameter and are formed on the substrate, and particles which have a nanometer-size diameter, at least one of the nanofilaments and the particles having a catalytic function.
- A catalyst assembly according to claim 1,
 wherein the nanofilaments are formed at intervals of from 2 to 200 nanometers.
 - 3. A catalyst assembly according to claim 1, wherein the nanofilaments are formed at intervals of from 2 to 100 nanometers.
- A catalyst assembly according to claim 1,
 wherein the particles have a diameter of from 0.5 to 50 nanometers.
 - 5. A catalyst assembly according to claim 1, wherein the nanofilaments grow up from a surface of the substrate.
- 20 6. A catalyst assembly according to claim 1, wherein the nanofilaments protrude from a surface of the substrate.
 - 7. A catalyst assembly according to claim 1, wherein the particles are supported on the nanofilament.
 - 8. A catalyst assembly according to claim 1, wherein the substrate is in the shape of plate, honeycomb, particle, or stick.
 - 9. A catalyst assembly according to claim 1, wherein the substrate comprises at least one selected from the group consisting of an oxide, a nitride, or a carbide of a metal or silicon, and a solid solution thereof.
 - 10. A catalyst assembly according to claim 1, wherein the particles have a catalytic function.
 - 11. A catalyst assembly according to claim 1, wherein the particles comprise at least one selected from the group consisting of a metal, a metal oxide and a

metal sulfide.

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- 12. A catalyst assembly according to claim 1, wherein the particles comprise platinum.
- 13. A catalyst assembly according to claim 10, wherein the nanofilaments comprise a material having a co-catalytic function.
- 14. A catalyst assembly according to claim 10, wherein the material has a function for adsorbing and desorbing oxygen.
- 10 15. A catalyst assembly according to claim 10, wherein the nanofilaments comprise an oxide of cerium, zirconium or yttrium, or a solid solution thereof.
 - 16. A catalyst assembly according to claim 10, wherein the nanofilaments comprise CeO_2 , ZrO_2 or Y_2O_3 .
 - 17. A catalyst assembly according to claim 10, wherein the nanofilaments comprise CeO₂.
 - 18. A catalyst assembly according to claim 1, wherein the particles comprise platinum and the nanofilaments comprise CeO_2 or a solid solution of CeO_2 and ZrO_2 .
 - 19. A catalyst assembly according to any one of claims 1 to 18, wherein the catalytic function comprises purifying an automobile exhaust gas.
- 20. A method of purifying an automobile exhaust gas comprising using a catalyst assembly according to any one of claims 1 to 18.
 - 21. An automobile exhaust gas purifying device comprising a catalyst assembly according to any one of claims 1 to 18.